

## § 15.01

(s) *Trader* means a person who, for his own account or for an account which he controls, makes transactions in commodity futures or options, or has such transactions made.

(t) *Control* means to actually direct, by power of attorney or otherwise, the trading of a special account or a consolidated account. A special account or a consolidated account may have more than one controller.

(u) *Reportable trading volume* means contract trading volume that meets or exceeds the level specified in §15.04.

(v) *Omnibus account* means any trading account that one futures commission merchant, clearing member or foreign broker carries for another and in which the transactions of multiple individual accounts are combined. The identities of the holders of the individual accounts are not generally known or disclosed to the carrying firm.

(w) *Omnibus account originator* means any futures commission merchant, clearing member or foreign broker that executes trades for one or more customers via one or more accounts that are part of an omnibus account carried by another futures commission merchant, clearing member or foreign broker.

(x) *Volume threshold account* means any trading account that carries reportable trading volume on or subject to the rules of a reporting market that is a board of trade designated as a contract market under section 5 of the Act or a swap execution facility registered under section 5h of the Act.

(y) *Omnibus volume threshold account* means any trading account that, on an omnibus basis, carries reportable trading volume on or subject to the rules of a reporting market that is a board of trade designated as a contract market under section 5 of the Act or a swap execution facility registered under section 5h of the Act.

(z) *Omnibus reportable sub-account* means any trading sub-account of an omnibus volume threshold account, which sub-account executes reportable trading volume on an omnibus basis. Omnibus reportable sub-account also means any trading account that is itself an omnibus account, executes reportable trading volume, and is a sub-

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account of another omnibus reportable sub-account.

(aa) *Reportable sub-account* means any trading sub-account of an omnibus volume threshold account or omnibus reportable sub-account, which sub-account executes reportable trading volume.

(bb) *Trading account controller* means, for reports specified in §17.01(a) of this chapter, a natural person who by power of attorney or otherwise actually directs the trading of a trading account. A trading account may have more than one controller.

(cc) *Volume threshold account controller* means a natural person who by power of attorney or otherwise actually directs the trading of a volume threshold account. A volume threshold account may have more than one controller.

(dd) *Reportable sub-account controller* means a natural person who by power of attorney or otherwise actually directs the trading of a reportable sub-account. A reportable sub-account may have more than one controller.

[74 FR 12188, Mar. 23, 2009, as amended at 76 FR 43862, July 22, 2011; 77 FR 66332, Nov. 2, 2012; 78 FR 69230, Nov. 18, 2013]

### § 15.01 Persons required to report.

Pursuant to the provisions of the Act, the following persons shall file reports with the Commission with respect to such commodities, on such forms, at such time, and in accordance with such directions as are hereinafter set forth:

(a) Reporting markets—as specified in parts 16, 17, and 21 of this chapter.

(b) Futures commission merchants, clearing members, foreign brokers, introducing brokers, and traders—as specified in parts 17 and 21 of this chapter.

(c) As specified in part 18 of this chapter:

(1) Traders who own, hold, or control reportable positions;

(2) Volume threshold account controllers;

(3) Persons who own volume threshold accounts;

(4) Reportable sub-account controllers; and

(5) Persons who own reportable sub-accounts.

## Commodity Futures Trading Commission

## § 15.03

(d) Persons, as specified in part 19 of this chapter, either:

(1) Who hold or control futures and option positions that exceed the amounts set forth in §150.2 of this chapter for the commodities enumerated in that section, any part of which constitutes bona fide hedging positions (as defined in §1.3(z) of this chapter); or

(2) Who are merchants or dealers of cotton holding or controlling positions for future delivery in cotton that equal

or exceed the amount set forth in §15.03.

(Approved by the Office of Management and Budget under control numbers 3038-0007 and 3038-0009)

[41 FR 3206, Jan. 21, 1976, as amended at 41 FR 48112, Nov. 2, 1976; 43 FR 45827, Oct. 4, 1978; 46 FR 59964, Dec. 8, 1981; 46 FR 63036, Dec. 30, 1981; 47 FR 57013, Dec. 22, 1982; 56 FR 14194, Apr. 8, 1991; 62 FR 6113, Feb. 11, 1997; 62 FR 13301, Mar. 20, 1997; 71 FR 37817, July 3, 2006; 74 FR 12189, Mar. 23, 2009; 78 FR 69230, Nov. 18, 2013]

### § 15.02 Reporting forms.

Forms on which to report may be obtained from any office of the Commission or via the Internet (<http://www.cftc.gov>). Forms to be used for the filing of reports follow, and persons required to file these forms may be determined by referring to the rule listed in the column opposite the form number.

Form No.	Title	Rule
40 .....	Statement of Reporting Trader .....	18.04
101 .....	Positions of Special Accounts .....	17.00
102 .....	Identification of Special Accounts, Volume Threshold Accounts, and Consolidated Accounts .....	17.01
204 .....	Cash Positions of Grain Traders (including Oilseeds and Products) .....	19.00
304 .....	Cash Positions of Cotton Traders .....	19.00
71 .....	Identification of Omnibus Accounts and Sub-accounts .....	17.01

(Approved by the Office of Management and Budget under control numbers 3038-0007, 3038-0009, and 3038-0103.)

[78 FR 69230, Nov. 18, 2013]

### § 15.03 Reporting levels.

(a) *Definitions.* For purposes of this section:

*Broad-based security index* is a group or index of securities that does not constitute a narrow-based security index.

*HedgeStreet products* are contracts offered by HedgeStreet, Inc., a designated contract market, that pay up to \$10.00 if in the money upon expiration.

*Major foreign currency* is the currency, and the cross-rates between the currencies, of Japan, the United Kingdom, Canada, Australia, Switzerland, Sweden and the European Monetary Union.

*Narrow-based security index* has the same meaning as in section 1a(25) of the Commodity Exchange Act.

*Security futures product* has the same meaning as in section 1a(32) of the Commodity Exchange Act.

(b) The quantities for the purpose of reports filed under parts 17 and 18 of this chapter are as follows:

Commodity	Number of contracts
<b>Agricultural:</b>	
Cocoa .....	100
Coffee .....	50
Corn .....	250
Cotton .....	100
Feeder Cattle .....	50
Frozen Concentrated Orange Juice .....	50
Lean Hogs .....	100
Live Cattle .....	100
Milk, Class III .....	50
Oats .....	60
Rough Rice .....	50
Soybeans .....	150
Soybean Meal .....	200
Soybean Oil .....	200
Sugar No. 11 .....	500
Sugar No. 14 .....	100
Wheat .....	150
<b>Broad-Based Security Indexes:</b>	
Municipal Bond Index .....	300
S&P 500 Stock Price Index .....	1,000
Other Broad-Based Securities Indexes .....	200
<b>Financial:</b>	
30-Day Fed Funds .....	600
3-Month (13-Week) U.S. Treasury Bills .....	150